



Heuristic AND/OR Search for Solving Influence Diagrams







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SoCS 2020: The 13th Annual Symposium on Combinatorial Search



Heuristic AND/OR Search with Decomposition Bounds

We present initial result of AND/OR search for influence diagrams guided by weighted mini-bucket heuristics



$$\sum_{S_0, S_1} \max_{D_0} \sum_{S_2, S_3} \max_{D_1} [\prod_{P_i \in \mathbf{P}} P_i] [\sum_{U_i \in \mathbf{U}U_i}] [\prod_{\Delta_i \in \mathbf{\Delta}} \Delta_i]$$



AND/OR Search Graph for Influence Diagrams

Influence Diagram^[Howard, Matheson 1981]

[Dechter, et al 2007, Marinescu, et al2010]





[Dechter, et al 2003, Liu, et al 2011, Lee, et al 2019] Decomposition bounds from bucket tree

Bucket D_1
$(\lambda^{D_1}, \eta^{D_1}) = \max_{D_1}[(1, U_2(D_1, S_3) \otimes (1, U_3(D_1, S_2)))]$
Bucket S_2 $(\lambda^{D_1}(S_2, S_3), \eta^{D_1}(S_2, S_3))$
$(\lambda^{S_2}, \eta^{S_2}) = \sum_{S_2}^{w_{S_2}} (\lambda^{D_1}, \eta^{D_1}) (\lambda^{S_2'}, \eta^{S_2'}) = \sum_{S_2'}^{w_{S_2'}} (P(S_2' S_0, S_1), 0)$
Bucket S_3 $(\lambda^{S_2}(S_3), \eta^{S_2}(S_3))$ $(\lambda^{S'_2}(S_0, S_1), \eta^{S'_2}(S_0, S_1))$
$(\lambda^{S_3}, \eta^{S_3}) = \sum_{S_3} [(\lambda^{S_2}, \eta^{S_2}) \otimes (P(S_3 D_0, S_0), 0)]$
Bucket D_0 $(\lambda^{S_3}(S_0, D_0), \eta^{S_3}(S_0, D_0))$
$(\lambda^{D_0}, \eta^{D_0}) = \max_{D_0} \left[(\lambda^{S_3}, \eta^{S_3}) \otimes (1, U_0(D_0, S_1) + U_1(D_0, S_0)) \right]$
$\operatorname{Bucket} S_0 \qquad \qquad (\lambda^{D_0}(S_0, S_1), \eta^{D_0}(S_0, S_1))$
$(\lambda^{S_0}, \eta^{S_0}) = \sum_{S_0} \left[(\lambda^{D_0}, \eta^{D_0}) \otimes (P(S_0), 0) \otimes (\lambda^{S'_2}, \eta^{S'_2}) \right]$
Bucket S_1 $(\lambda^{S_0}(S_1), \eta^{D_1}(S_1))$
$(1, MEU) = \sum_{S_1} [(\lambda^{S_0}, \eta^{S_0}) \otimes (P(S_1), 0)]$



[Jensen, et al 1994, Maua, et. al 2012] Valuation Algebra for Influence Diagrams $\Psi := \{(P_i, 0) | P_i \in \mathbf{P}\} \cup \{(1, U_i) | U_i \in \mathbf{U}\}$

 $\Psi_1 \otimes \Psi_2 := (P_1 P_2, P_1 V_2 + P_2 V_1)$ $\sum_{\mathbf{Y}}^{\mathbf{w}} \Psi := (\sum_{\mathbf{Y}}^{\mathbf{w}} P, \sum_{\mathbf{Y}}^{\mathbf{w}} V)$

Primal Graph





Pseudo-tree

[Freuder, Quinn 1985]

Experiment Results

Instances	n,f,w,i	WMBE	OPT	AO	AOBB+MBE	AOBB+WMBE
SA1-T5	130,180,20,10	98.4	96.6	81	60	13
SA1-T10	250,350,20,10	197.2	183.5	180	164	31
SA2-T5	190,265,30,15	147.5	139.7	998(m)	2218(m)	2062
SA2-T10	365,515,30,15	295.7	NA	1037(m)	2518(m)	3597(m)

- System Admin MDP 10,15 servers up to 5, 10-time horizons
- n: number of variables, f: number of functions, w: constrained induced width, i: i-bound for WMBE
- WMBE upper bound of optimal MEU, AO: time in seconds by AND/OR graph search
- AOBB+MBE: time in seconds by AND/OR branch and bound search with Mini-bucket heuristic
- AOBB+WMBE: time in seconds by AND/OR branch and bound search with Weighted mini-bucket heuristic

Conclusion

- AND/OR search with decomposition-based heuristic for solving influence diagrams.
- AOBB-WMBE improved search compared with AO or AOBB-MBE
- Future work: develop efficient search strategies and tighter variational bounds

